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# The distributions of the sliding block patterns in finite samples and the inclusion-exclusion principles for partially ordered sets

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## Abstract

The sliding block patterns are the random variables that count the number of the appearance of words in finite samples. In this paper we show a new formula of the distributions of sliding block patterns for Bernoulli processes with finite alphabet. In particular we show a new inclusion-exclusion principle on partially ordered sets with multivariate generating function, and give a simple formula of the distribution of the sliding block patterns with generating functions. We also show the formula of higher moments of the sliding block patterns. By comparing the powers of tests, we show the significant performance of the sliding block patterns tests. We show that the sliding block patterns tests reject the BSD Library RNG with p-value almost zero.

Key words: suffix tree, combinatorics, inclusion-exclusion principles, statistical tests, pseudo random numbers

## 1 Introduction

We study the word counting problem, i.e., the number of appearance of words in finite samples. For example let us consider the word 01 and the finite sample 10101101. Then the word 01 appears three times in the sample and there are seven runs in 10101101. Note that the number of appearance of 01 is almost same to twice the number of runs. Statistical tests based on the number of appearance of the words are considered to be a generalization of the run tests.

Let  $X \in A^n$  with finite alphabet  $A$  and  $w \in A^*$ . Let  $|w|$  be the length of the word  $w$ . We consider the following random variable,

$$N_w := \sum_{i=1}^n I_{X_i^{i+|w|-1}=w} \text{ if } X_i^{i+|w|-1} = w \text{ else } 0, \quad (1)$$

where  $I_{X_i^{i+|w|-1}=w} = 1$ . We also consider the vector of random variables  $(N_{w_1}, \dots, N_{w_l})$  and call them *sliding block patterns* or *suffix tree*. We call statistical tests based on sliding block patterns *sliding block patterns tests*. In this paper we study sliding block patterns tests with non-overlapping increasing multiple words (Theorem 1).

The statistics of the sliding block patterns plays important role in information theory, ergodic theory, and DNA analysis, see [1]. Ergodic theory shows the existence empirical distributions of the sliding block patterns in the limit with probability one. Data compression scheme LZ 77 is based on the suffix tree. LZ 78 scheme is based on return time but it is closely related to suffix tree [2]. These data compression schemes are also applied to nonparametric statistics [3].

In order to carry out statistical tests with sliding block patterns, we need to derive the distributions of the sliding block patterns with respect to null hypotheses.

It is well known that Monte Carlo simulation may generate a false distributions. In Section 4 we show that Monte Carlo simulation with the BSD Library pseudo random number generator **random** (BSD RNG) and Mersenne twister pseudo random number generator (MT RNG). We show that BSD RNG computes a false distribution. The Monte Carlo simulation is itself considered to be a statistical test for pseudo random numbers. In order to avoid a circular argument, we need to derive the distribution with mathematically assured manner.

The distributions of sliding block patterns have been shown via generating functions, see [4, 5, 1, 6, 7, 8]. Régnier and Szpankowski [5] derived generating functions of the sliding block patterns in a finite sample. In Goulden and Jackson [6] and Bassino et al [7], they obtained the distribution of the sliding block patterns with generating functions and inclusion-exclusion method. The advantage of the method of Bassino [7] is that the formula of generating functions are significantly simplified in combination with inclusion-exclusion method. The formula of the generating function of the distribution of the sliding block patterns in [4, 5, 1, 6, 7, 8] are based on the induction of sample size.

In this paper we show the distributions of sliding block patterns for Bernoulli processes with finite alphabet, which is not based on the induction on sample size. We show a new inclusion-exclusion formula in multivariate generating function form on partially ordered sets, and show a simpler expression of generating functions of the number of pattern occurrences in finite samples.

We say that a word  $w$  is overlapping if there is a word  $x$  with  $|x| < 2|w|$  and  $w$  appears in  $x$  at least 2 times, otherwise  $w$  is called non-overlapping. For example 10 is non-overlapping and 11 is overlapping, i.e., 11 appears 2 times in 111. We write  $x \sqsubset y$  if  $x$  is a prefix of  $y$  and  $x \neq y$ .

**Theorem 1** *Let  $P$  be an i.i.d. process of fixed sample size  $n$  of finite alphabet. Let  $s_1 \sqsubset s_2 \sqsubset \dots \sqsubset s_l$  be an increasing non-overlapping words of finite alphabet, i.e.,  $s_i$  is a prefix of  $s_j$  and  $m_i < m_j$ , where  $m_i$  is the length of  $s_i$ , for all  $i < j$ . Let  $P(s_i)$  be the probability of  $s_i$  for  $i = 1, \dots, l$ . Let*

$$\begin{aligned} A(k_1, \dots, k_l) &= \binom{n - \sum_i m_i k_i + \sum_i k_i}{k_1, \dots, k_l} \prod_{i=1}^l P^{k_i}(s_i), \\ B(k_1, \dots, k_l) &= P\left(\sum_{i=1}^n I_{X_i^{i+m_i-1}=s_j} = k_j, j = 1, \dots, l\right), \\ F_A(z_1, \dots, z_l) &= \sum_{k_1, \dots, k_l} A(k_1, \dots, k_l) z^{k_1} \dots z^{k_l}, \text{ and} \\ F_B(z_1, \dots, z_l) &= \sum_{k_1, \dots, k_l} B(k_1, \dots, k_l) z^{k_1} \dots z^{k_l}. \end{aligned} \tag{2}$$

Then

$$F_A(z_1, z_2, \dots, z_l) = F_B(z_1 + 1, z_1 + z_2 + 1, \dots, z_1 + \dots + z_l + 1).$$

Or equivalently,

$$F_A(y_1 - 1, y_2 - y_1, \dots, y_l - y_{l-1}) = F_B(y_1, y_2, \dots, y_l),$$

where  $y_i = z_1 + \dots + z_i + 1$  for  $i = 1, \dots, l$ .

$B(k_1, \dots, k_l)$  is the coefficient of the  $\prod_{i=1}^l y_i^{k_i}$  in  $F_A(y_1 - 1, y_2 - y_1, \dots, y_l - y_{l-1})$  for all  $k_1, \dots, k_l$ .

It is known that in the case of one variable [9] or the *multi-variate disjoint events* [7, 6, 4], inclusion-exclusion formula expressed via generating functions as  $F_A(z_1, \dots, z_l) = F_B(z_1 + 1, \dots, z_l + 1)$ , where  $F_A$  is a generation function for non-sieved events and  $F_B$  is a generating function for sieved events. Theorem 1 shows a new inclusion-exclusion formula for partially ordered sets.

With slight modification of Theorem 1, we can compute the number of the occurrence of the overlapping increasing words. For example, let us consider increasing self-overlapping words 11, 111, 1111 and the number of their occurrences. Let 011, 0111, 01111 then these words are increasing non-self-overlapping words. The number of occurrences 11, 111, 1111 in sample of length  $n$  is equivalent to the number of occurrences 011, 0111, 01111 in sample of length  $n + 1$  that starts with 0.

In [5], expectation, variance, and CLTs (central limit theorems) for the sliding block pattern are shown. We show the higher moments for non-overlapping words.

**Theorem 2** *Let  $w$  be a non-overlapping pattern.*

$$\forall t \ E(N_w^t) = \sum_{s=1}^{\min\{T, t\}} A_{t,s} \binom{n - s|w| + s}{s} P^s(w).$$

$$A_{t,s} = \sum_r \binom{s}{r} r^t (-1)^{s-r}, \quad T = \max\{t \in \mathbb{N} \mid n - t|w| \geq 0\}.$$

In the above theorem,  $A_{t,s}$  is the number of surjective functions from  $\{1, 2, \dots, t\} \rightarrow \{1, 2, \dots, s\}$  for  $t, s \in \mathbb{N}$ , see [10].

The preliminary versions of the paper have been presented at [11, 12, 13, 14].

## 2 Sparse Patterns

In this section, we expand the notion of non-overlapping patterns to *sparse patterns*. First we expand the notion of non-overlapping. Two words  $w_1$  and  $w_2$  are called non-overlapping if there is no word  $x$  such that  $|x| < |w_1| + |w_2|$  and  $w_1$  and  $w_2$  appear in  $x$ . For example, the words 00101 and 00111 are non-overlapping. A set  $S$  of words is called non-overlapping if  $w_1$  and  $w_2$  are non-overlapping for all  $w_1, w_2 \in S$  including the case  $w_1 = w_2$ . We introduce the symbol ? to represent arbitrary symbols. Let  $\mathcal{A}$  be the alphabet. A word consists of extended alphabet  $\mathcal{A} \cup \{?\}$  is called sparse pattern. We say  $w'$  is a realization of the sparse pattern  $w$  if  $w'$  consists of  $\mathcal{A}$  and coincides with  $w$  except for the symbol ?. A sparse pattern is called non-overlapping if the set of the realization is non-overlapping. For example 001?1 is a non-overlapping sparse pattern and its realizations are 00101 and 00111 with  $\mathcal{A} = \{0, 1\}$ .

We can find many non-overlapping sparse patterns. For example, each sparse pattern  $0^{m+1}(1^?{}^m)^n 1$  is non-overlapping for all  $n, m$ . Here  $w^m$  is the  $m$  times concatenation of the word  $w$ . For example,  $0^3(1^?{}^2)^2 1 = 0001??1??1$ .

The probability of sparse pattern  $w$  is defined by

$$P(w) = \sum_{w': \text{realization of } w} P(w').$$

We write  $w_1 \sqsubset w_2$  for two sparse patterns if  $w_1$  is a prefix of  $w_2$  with the alphabet  $\mathcal{A} \cup \{?\}$ . Theorem 1 holds for sparse words.

**Corollary 1** *Theorem 1 holds for non-overlapping increasing sparse patterns.*

The advantage of the sparse patterns is that we can construct large size sparse patterns that have large probabilities, which is useful in statistical tests of pseudo random numbers in a large sample size.

### 3 Experiments on power function of sliding block patterns tests

In [5], it is shown that central limit theorem holds for sliding block patterns,

$$P\left(\frac{N_w - E(N_w)}{\sqrt{V_w}} < x\right) \rightarrow \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x e^{-\frac{1}{2}x^2} dx,$$

where  $w$  is non-overlapping pattern,

$$\begin{aligned} E(N_w) &= (n - |w| + 1)P(w) \text{ and} \\ V(N_w) &= E(N_w) + (n - 2|w| + 2)(n - 2|w| + 1)P^2(w) - E^2(N_w). \end{aligned} \quad (3)$$

Let

$$N'_w := \sum_{i=1}^{\lfloor n/|w| \rfloor} I_{X_{i*|w|}^{(i+1)*|w|-1} = w}.$$

$N'_w$  obeys binomial law if the process is i.i.d. We call  $N'_w$  *block-wise sampling*.

As an application of CLT approximation, we compare power functions of sliding block sampling  $N_w$  and block-wise sampling  $N'_w$ .

We consider the following test for sliding block patterns: We write  $E_\theta = E(N_w)$  and  $V_\theta = V(N_w)$  if  $P(w) = \theta$ . Null hypothesis:  $P(w) = \theta^*$  vs alternative hypothesis  $P(w) < \theta^*$ . Reject null hypothesis if and only if  $N_w < E_{\theta^*} - 5\sqrt{V_{\theta^*}}$ . The likelihood of the critical region is called power function, i.e.,  $Pow(\theta) := P_\theta(N_w < E_{\theta^*} - 5\sqrt{V_{\theta^*}})$  for  $\theta \leq \theta^*$ .

We construct a test for block-wise sampling: Null hypothesis:  $P(w) = \theta^*$  vs alternative hypothesis  $P(w) < \theta^*$ . Reject null hypothesis if and only if  $N'_w < E'_{\theta^*} - 5\sqrt{V'_{\theta^*}}$ , where  $E'_\theta = \lfloor n/|w| \rfloor \theta$  and  $V'_\theta = \lfloor n/|w| \rfloor \theta(1 - \theta)$ .

The following table shows powers of sliding block patterns tests and block wise sampling at  $\theta = 0.2, 0.18, 0.16$  under the condition that alphabet size is 2 (binary data),  $\theta^* = 0.25$ ,  $|w| = 2$ , and  $n = 500$ .

$\theta$	0.2	0.18	0.16
Power of Sliding block	0.316007	0.860057	0.995681
Power of Block wise	0.000295	0.002939	0.021481

Figure 1 shows the graph of power functions for sliding block patterns test and block-wise sampling.

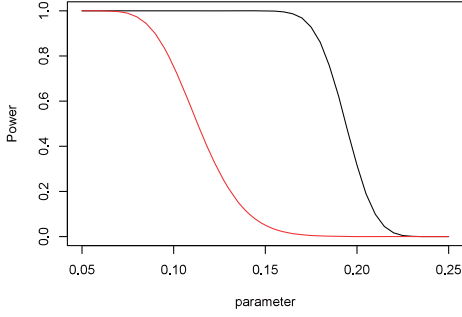


Figure1 Comparison of power functions: sliding block test (black line) vs block-wise test (red line).  $P(w) < 0.25$  vs  $P(w) = 0.25$  (null hypothesis).  $|w| = 2, n = 500$ .

## 4 Experiments on statistical tests for pseudo random numbers

In [15], a battery of statistical tests for pseudo random number generators are proposed, and chi-square test is recommended to test the pseudo random numbers with sliding block patterns  $N_w$  and non-overlapping word  $w$ . Expectation and variance of  $N_w$  are given in (3).

In this section, we apply Theorem 1 and Kolmogorov Smirnov test to pseudo random number generators. Fix sample size  $n = 1600$  in (1) and null hypothesis  $P$  be fair coin flipping. We compute the following three distributions for  $w = 10$  and 11110 in Figure 2.

1. true distributions of  $N_w$ ,
2. binomial distributions  $\binom{n}{k} p^k (1-p)^{n-k}$ ,  $p = 2^{-|w|}$ ,  $k = 1, \dots, n$ , and
3. empirical distributions of  $\sum_{i=1}^n I_{X_i^{i+|w|-1}=w}$  generated by Monte Carlo method with BSD RNG **random**, 200000 times iteration of random sampling.

Due to the linearity of the expectation, the expectation of binomial distribution is  $pn$ , which is almost same to the expectation of  $N_w$ . However the random variables of sliding block patterns have strong correlations even if the process is i.i.d. For example, if a non-overlapping pattern has occurred at some position, then the same non-overlapping pattern do not occur in the next position.

From the graphs of distributions, we see that binomial distributions has large variance compared to the true distributions. This is because, in the binomial model, the correlations of patterns are not considered. We see that the binomial model approximations of the distributions of the sliding block patterns are not appropriate.

Figure 2 shows that the empirical distributions (Monte Carlo method) is different from the true dis-

tribution. We see that BSD RNG **random** cannot simulate the sliding block patterns correctly.

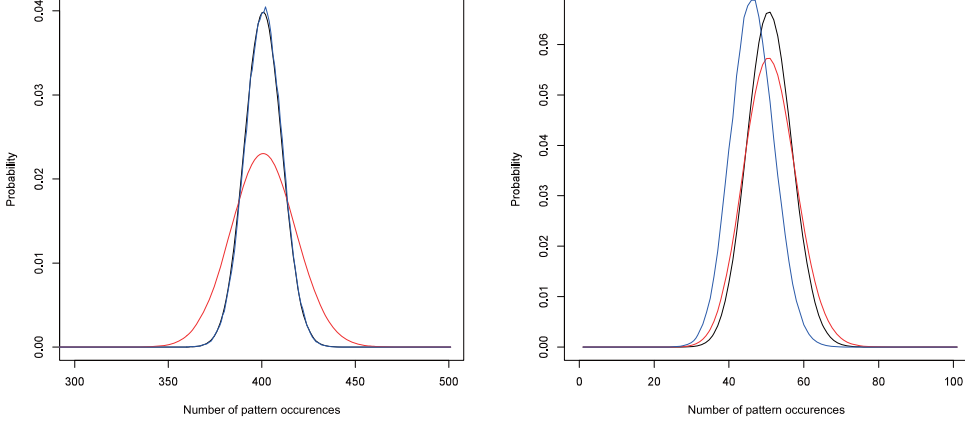


Figure2 Comparison of distributions: the left graph shows the distributions for  $w = 10$  and  $n = 1600$  and the right graph shows the distributions for  $w = 11110$  and  $n = 1600$  in (1). Black, red, and blue lines show true distribution, binomial, and Monte Carlo simulation, respectively.

From the experiment for  $w = 11110$  we have obtained

$$\sup_{0 \leq x < \infty} |F_t(x) - F(x)| = 0.302073,$$

where  $F_t(x)$  is the empirical cumulative distribution generated by Monte Carlo method with BSD RNG **random** with  $t = 200000$  times random sampling.  $F(x)$  is the cumulative distributions of (2). From Kolmogorov-Smirnov theorem we have the p-value

$$P\left(\sup_{0 \leq x < \infty} |F_t(x) - F(x)| \geq 0.302513\right) \approx 0,$$

where  $P$  is the fair coin flipping (null hypothesis). The sliding block patterns tests reject BSD RNG **random**. The p-values of the Kolmogorov-Smirnov test for BSD RNG with  $w = 10$ ,  $w = 11110$ ,  $t = 200000$  and  $n = 1600$  are summarized in the following table.

BSD RNG	w=10	w=11110
$\sup_{0 \leq x < \infty}  F_t(x) - F(x) $	0.012216	0.302073
p-value	0	0

The sliding block patterns tests do not reject MT RNG [16] under the same condition above. The p-values of the Kolmogorov-Smirnov test for MT RNG with  $w = 10$ ,  $w = 11110$ ,  $t = 200000$  and  $n = 1600$  are summarized in the following table.

MT RNG	w=10	w=11110
$\sup_{0 \leq x < \infty}  F_t(x) - F(x) $	0.001376	0.001409
p-value	0.843306	0.822066

## 5 Proofs

Proof of Theorem 1) For simplicity we give a proof for the case of two non-overlapping words  $w_1 \sqsubset w_2$  in Theorem 1. The proof of the general case is similar. Let  $m_1 = |w_1|$  and  $m_2 = |w_2|$ . Since  $w_1$  and  $w_2$  are non-overlapping, the number of possible allocations such that  $k_1$  times appearance of  $w_1$  and  $k_2$  times appearance of  $w_2$  in the string of length  $n$  is

$$\binom{n - m_1 k_1 - m_2 k_2 + k_1 + k_2}{k_1, k_2}.$$

This is because if we replace each  $w_1$  and  $w_2$  with additional two extra symbols  $\alpha, \beta$  in the string of length  $n$  then the problem reduces to choosing  $k_1$   $\alpha$ 's and  $k_2$   $\beta$ 's among string of length  $n - m_1 k_1 - m_2 k_2 + k_1 + k_2$ . In the above equation, we do not count the appearance of  $w_1$  in  $w_2$ . Let

$$A(k_1, k_2) = \binom{n - m_1 k_1 - m_2 k_2 + k_1 + k_2}{k_1, k_2} P^{k_1}(w_1) P^{k_2}(w_2).$$

$A$  is not the probability that  $k_1$   $w_1$ 's and  $k_2$   $w_2$ 's occurrence in the string, since we allow any words in the remaining place of the string except for the appearance of  $w_1$  and  $w_2$ . For example  $A$  may count the event that  $w_1$  and  $w_2$  appear more than  $k_1$  and  $k_2$  times. Let  $B(t_1, t_2)$  be the probability that non-overlapping words  $w_1$  and  $w_2$  appear  $k_1$  and  $k_2$  times respectively. We have the following identity,

$$A(k_1, k_2) = \sum_{k_2 \leq t_2, k_1 + k_2 \leq t_1 + t_2} B(t_1, t_2) \binom{t_2}{k_2} \sum_{0 \leq s \leq t_2 - k_2} \binom{t_2 - k_2}{s} \binom{t_1}{k_1 - s}. \quad (4)$$

Let  $F_A(z_1, z_2) := \sum_{k_1, k_2} A(k_1, k_2) z_1^{k_1} z_2^{k_2}$  and  $F_B(z_1, z_2) := \sum_{k_1, k_2} B(k_1, k_2) z_1^{k_1} z_2^{k_2}$  be generating functions for  $A$  and  $B$  respectively. From (4), we have

$$\begin{aligned} F_A(z_1, z_2) &= \sum_{k_1, k_2} z_1^{k_1} z_2^{k_2} \sum_{k_2 \leq t_2, k_1 + k_2 \leq t_1 + t_2} B(t_1, t_2) \binom{t_2}{k_2} \sum_{0 \leq s \leq t_2 - k_2} \binom{t_2 - k_2}{s} \binom{t_1}{k_1 - s} \\ &= \sum_{t_1, t_2} B(t_1, t_2) \sum_{k_2 \leq t_2} \binom{t_2}{k_2} z_2^{k_2} \sum_{0 \leq s \leq t_2 - k_2, 0 \leq k_1 - s \leq t_1} \binom{t_2 - k_2}{s} \binom{t_1}{k_1 - s} z_1^{k_1} \\ &= \sum_{t_1, t_2} B(t_1, t_2) \sum_{k_2 \leq t_2} \binom{t_2}{k_2} z_2^{k_2} (z_1 + 1)^{t_1 + t_2 - k_2} \\ &= \sum_{t_1, t_2} B(t_1, t_2) (z_1 + 1)^{t_1 + t_2} \left( \frac{z_2}{z_1 + 1} + 1 \right)^{t_2} \\ &= F_B(z_1 + 1, z_1 + z_2 + 1). \end{aligned}$$

In the above second equality, we changed the order of summation of variables. The latter part of the theorem is obvious.  $\blacksquare$

Proof of Theorem 2) For simplicity let  $Y_i = I_{X_i^{i+|w|-1}} = w$ . Since  $w$  is non-overlapping,  $Y_i Y_j = Y_i$  if  $i = j$ .  $Y_i Y_j = 0$  if  $\{i, i+1, \dots, i+|w|-1\} \cap \{j, j+1, \dots, j+|w|-1\} \neq \emptyset$ . We say that  $\{i, i+1, \dots, i+|w|-1\}$  is the coordinate of  $Y_i$ . We say that a subset of  $\{Y_i\}_{1 \leq i \leq n-|w|+1}$  is disjoint if their coordinate are disjoint.



Let  $Y_{i,j} = Y_i$  for all  $1 \leq j \leq t$ . Then  $(\sum_i Y_i)^t = \prod_{j=1}^t \sum_i Y_{i,j} = \sum_i \prod_{j=1}^t Y_{i,j}$ . Note that  $E(\prod_{j=1}^t Y_{i,j}) = P^s(w)$  if and only if there is a disjoint set  $Y_{n(j)}, 1 \leq j \leq s$  such that  $\prod_{j=1}^t Y_{i,j} = \prod_{j=1}^s Y_{n(j)}$ .

Observe that the number of possible combination of disjoint sets of  $Y_{n(j)}, 1 \leq j \leq s$  such that  $\prod_{j=1}^t Y_{i,j} = \prod_{j=1}^s Y_{n(j)}$  is  $A_{t,s} \binom{n-s|w|+s}{s}$ . Note that there is no disjoint sets of  $Y_{n(j)}, 1 \leq j \leq s$  if  $s > \max\{t \in \mathbb{N} \mid n-t|w| \geq 0\}$ . From the linearity of the expectation, we have the theorem. ■

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